

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		29-Oct-21	28-Oct-21	Change	29-Oct-21	(+/-)	28-Oct-21	(+/-)	27-Oct-21	(+/-)	26-Oct-21	(+/-)	25-Oct-21	
S50X21	Nov 2021	975.60	975.70	-0.1 -0.01 %	176	-11.56 %	199	9.94 %	181	-2.69 %	186	16.98 %	159	
S50Z21	Dec 2021	974.70	975.00	-0.3 -0.03 %	363,095	1.10 %	359,159	-0.34 %	360,399	-0.02 %	360,489	-0.83 %	363,508	
S50F22	Jan 2022	972.30	972.30	0 0 %	32	433.33 %	6	0.00 %	0	0.00 %	0	0.00 %	0	
S50H22	Mar 2022	970.40	970.60	-0.2 -0.02 %	41,475	-0.61 %	41,728	-0.27 %	41,841	-1.96 %	42,677	0.78 %	42,347	
S50M22	Jun 2022	969.10	969.40	-0.3 -0.03 %	15,202	1.62 %	14,959	0.41 %	14,898	4.71 %	14,228	0.32 %	14,182	
S50U22	Sep 2022	966.30	966.50	-0.2 -0.02 %	5,089	4.13 %	4,887	3.74 %	4,711	9.18 %	4,315	0.23 %	4,305	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			29-Oct-21	28-Oct-21	Change	29-Oct-21	(+/-)	28-Oct-21	(+/-)	27-Oct-21	(+/-)	26-Oct-21	(+/-)	25-Oct-21	
BANPUZ21X	Dec 2021	31,779	11.44	11.21	0.23 2.05 %	54,068	-11.30 %	60,955	-1.99 %	62,191	0.83 %	61,682	1.84 %	60,569	
SUPERZ21	Dec 2021	20,005	0.99	0.99	0.00 0.00 %	195,815	11.38 %	175,815	-2.22 %	179,814	-0.55 %	180,800	-1.09 %	182,799	
GUNKULZ21	Dec 2021	9,478	5.42	5.54	-0.12 -2.17 %	217,120	-3.34 %	224,632	-0.22 %	225,135	1.28 %	222,293	2.55 %	216,769	
TTBZ21	Dec 2021	9,213	1.17	1.17	0.00 0.00 %	139,165	0.00 %	139,159	4.44 %	133,237	-8.48 %	145,590	-1.01 %	147,070	
AAVZ21	Dec 2021	8,077	2.89	2.82	0.07 2.48 %	17,851	81.76 %	9,821	0.04 %	9,817	0.02 %	9,815	-3.93 %	10,216	
SIRIH22	Mar 2022	6,000	1.28	1.27	0.01 0.79 %	49,992	13.64 %	43,992	7.32 %	40,992	0.00 %	40,992	0.00 %	40,992	
KBANKZ21	Dec 2021	5,902	141.60	139.08	2.52 1.81 %	5,666	-17.24 %	6,846	2.78 %	6,661	-3.56 %	6,907	-4.08 %	7,201	
TRUEZ21	Dec 2021	5,130	4.09	4.07	0.02 0.49 %	142,791	2.86 %	138,817	1.12 %	137,274	5.79 %	129,762	-7.55 %	140,357	
BANPUH22X	Mar 2022	5,055	11.29	11.11	0.18 1.62 %	32,205	1.74 %	31,655	1.81 %	31,093	12.86 %	27,550	-1.30 %	27,912	
SCBZ21	Dec 2021	4,114	126.00	123.00	3.00 2.44 %	8,381	72.88 %	4,848	11.09 %	4,364	-0.86 %	4,402	-0.86 %	4,440	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*29-Oct-21	(+/-)	28-Oct-21	(+/-)	27-Oct-21	(+/-)	26-Oct-21	(+/-)	25-Oct-21	29-Oct-21	28-Oct-21	Change	
TTBH22	Mar 2022	2,001	554,340	0.00 %	554,340	2.50 %	540,840	-1.44 %	548,764	-0.28 %	550,331	1.16	1.16	0 0 %	
GUNKULZ21	Dec 2021	9,478	217,120	-3.34 %	224,632	-0.22 %	225,135	1.28 %	222,293	2.55 %	216,769	5.42	5.54	-0.1 -2.2 %	
SUPERZ21	Dec 2021	20,005	195,815	11.38 %	175,815	-2.22 %	179,814	-0.55 %	180,800	-1.09 %	182,799	0.99	0.99	0 0 %	
TRUEZ21	Dec 2021	5,130	142,791	2.86 %	138,817	1.12 %	137,274	5.79 %	129,762	-7.55 %	140,357	4.09	4.07	0.02 0.49 %	
BLANDZ21	Dec 2021	2,160	142,051	0.07 %	141,948	-0.31 %	142,393	-0.19 %	142,658	0.76 %	141,575	1.12	1.13	-0.01 -0.9 %	
TTBZ21	Dec 2021	9,213	139,165	0.00 %	139,159	4.44 %	133,237	-8.48 %	145,590	-1.01 %	147,070	1.17	1.17	0 0 %	
BLANDH22	Mar 2022	0	119,160	0.00 %	119,160	0.00 %	119,160	-0.83 %	120,160	0.00 %	120,160	1.11	1.12	-0.01 -0.9 %	
SIRIZ21	Dec 2021	18	117,882	0.00 %	117,881	-0.82 %	118,858	-2.52 %	121,925	-2.33 %	124,836	1.29	1.28	0.01 0.78 %	
JASZ21	Dec 2021	2,517	68,379	2.25 %	66,876	0.76 %	66,372	-6.38 %	70,896	1.47 %	69,867	2.87	2.88	-0.01 -0.4 %	
BANPUZ21X	Dec 2021	31,779	54,068	-11.30 %	60,955	-1.99 %	62,191	0.83 %	61,682	1.84 %	60,569	11.44	11.21	0.2 2.05 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.92	0.10	3.55
SCB	126.00	3.50	2.86
SAWAD	64.00	1.75	2.81
ORI	11.30	0.30	2.73
BANPU	11.40	0.30	2.70
CHG	3.80	0.10	2.70
TTA	11.60	0.30	2.65
SPALI	23.40	0.60	2.63
ERW	3.26	0.08	2.52
VGI	6.65	0.15	2.31

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.30	-0.25	-3.82
TKN	6.60	-0.20	-2.94
BDMS	23.50	-0.70	-2.89
INTUCH	75.25	-1.50	-1.95
GULF	43.25	-0.75	-1.70
ITD	2.34	-0.04	-1.68
OSP	32.75	-0.50	-1.50
SGP	14.40	-0.20	-1.37
EGCO	178.50	-2.00	-1.11
RATCH	45.50	-0.50	-1.09

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/10/2021	44,292	59,577	-15,285	26,535	22,427	4,108	60,106	48,929	11,177	130,933	425,069

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/10/2021	25,321	29,135	-3,814	6,610	7,531	-921	25,578	20,843	4,735	57,509	37,446

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/10/2021	0	0	0	231	3,762	-3,531	12,032	8,501	3,531	12,263	121,802